Jack Yin

Education

Rotman School of Management & Department of Economics, University of Toronto Toronto, Ontario
Master of Financial Economics *Jul 2023 – Dec 2024*
− **Academics:** Graduate Scholarship ($5,000)
− **Relevant Courses:** Econometrics; Options and Futures Markets; Financial Statement Analysis; Security and Portfolio Analysis

Faculty of Science, McMaster University Hamilton, Ontario
Bachelor of Science (Major in Actuarial & Financial Mathematics Co-op, Minor in Economics) *Sep 2018 – Apr 2023*
− **Academics:** cGPA: 3.85/4.0
− **Awards:** McMaster Honour Award; Dean's Honour List; Graduated with Highest Distinction
− **Relevant Courses:** Financial Markets & Derivatives (A); Managerial Finance (A+); Time Series (A); Pension & Estate Planning (A); Mathematical Finance (A+); Applied Regression Analysis (A+); Macroeconomics (A+); Microeconomics (A-)

Industry Certifications

− Coursera: Portfolio Construction and Analysis with Python *In progress*
− CFI courses – Fixed Income, Commodities, Foreign Exchange, Valuation Modelling, Derivatives *2023*
− FRM Level I *2022*
− SOA Exam: Statistical Risk Modelling *2022*
− SOA: Exam: Short-term Actuarial Math *2022*
− Certified SAS Base & Advanced Programmer *2021*
− SOA Exam: Probability & Financial Math *2020 – 2021*

Professional Experience

Royal Bank of Canada (RBC) Toronto, Ontario
Risk Analyst Co-op – Enterprise Risk Reporting *Sep 2022 – Dec 2022*
− Collaborated with 8 cross-functional teams to produce risk reports, offering analysis on risk factors for the bank's financial operations, portfolio exposures and trading activities, assisting executive strategy and earnings call preparation
− Used Tableau to create risk exposure monitoring and visualization dashboard of 50+ OTC products for Capital Market Teams
− Utilized Excel Pivot to build customized dashboards and tailored reports on emerging market events
− Contributed to loan portfolio study by utilizing SQL queries to extract and analyze data for credit loss and impaired loans
− Automated weekly counterparty risk dashboard updating process by using Excel VBA

Manulife Financial Toronto, Ontario
Actuarial Co-op – US Life Pricing *May 2022 – Aug 2022*
− Investigated and debugged the improper Excel functions and macro issues to ensure the stabilization of pricing models
− Analyzed 6 million records for 2 universal life products to form a concise and accurate basis for management's decision-making
− Leveraged Excel and SQL to streamline policy premium and investment rate of return calculation under IFRS 17 guideline

Sun Life Financial Toronto, Ontario
Actuarial Co-op – Financial Risk Management *Jan 2022 – Apr 2022*
− Performed net income forecasting analysis to predict the earning effect under scenario shocks on interest rates, equities and FX
− Generated in-depth peer analysis and flagged 3 important scenario switches and key sensitivity changes to the executive team
− Updated the reverse stress testing process to ensure the capital calculation process met the IFRS 17 requirement
− Streamlined daily reminder email process through the development of Excel VBA macro

Extracurricular Activities

McMaster Actuarial Society Hamilton, Ontario
Vice President *Feb 2021 – Apr 2022*
− Demonstrated strong leadership and organizational skills by leading teams in hosting tutorial sessions and networking events

Relevant Academic Projects

ARIMA-based Algorithmic Trading Strategy Using Python *Jan 2023 – Apr 2023*
− Used Python's Pandas and NumPy to preprocess crude oil data; constructed an ARIMA model for price forecasting
− Developed a trading algorithm that utilized ARIMA forecasts, initiating buy/sell positions based on predicted price changes

Personal

− **Skills**: Tableau, SQL, Excel VBA, SAS, Python, Bloomberg Terminal, GGY Axis and R
− **Interests**: Financial Markets, Snowboarder, Poker, Diversified Personal Investment, Coffee Latte Art, Short track speed skater